



# Daily MTM Report

Daily summary for: 08/10/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/12/2010 Foreign Exchange Future			6.91860	6.95280		14.53	21,018,706.80	3,038	302,376.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,997.00000	9,031,000	39.72	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	38.45	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,997.00000	7,031,000	38.45	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	33.93	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,997.00000	5,031,000	33.93	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	26.41	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,997.00000	3,031,000	26.41	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		10.00000	9,000	18.41	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,007.00000	1,040,000	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		174.00000	158,000	14.71	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		171.00000	189,000	14.71	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,006.00000	972,000	17.34	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		3.00000	3,000	17.34	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,003.00000	1,969,000	23.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,003.00000	2,969,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2.00000	2,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,599.00000	1,633,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,047.00000	9,081,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	38.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,047.00000	7,081,000	38.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	34.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,047.00000	5,081,000	34.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	26.63	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,047.00000	3,081,000	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		153.00000	138,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		200.00000	219,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		957.00000	923,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,953.00000	1,919,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,953.00000	2,919,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,097.00000	9,131,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,097.00000	7,131,000	38.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,097.00000	5,131,000	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,097.00000	3,131,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		7.00000	7,000	18.77	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,104.00000	1,138,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		134.00000	121,000	15.08	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		231.00000	252,000	15.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		908.00000	874,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,903.00000	1,869,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,903.00000	2,869,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,147.00000	9,181,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	38.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,147.00000	7,181,000	38.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	34.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,147.00000	5,181,000	34.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,147.00000	3,181,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		6.00000	6,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,153.00000	1,187,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		117.00000	105,000	15.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		264.00000	286,000	15.27	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		860.00000	826,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		7.00000	7,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,853.00000	1,819,000	22.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,853.00000	2,819,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		9.00000	8,000	18.59	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,056.00000	1,089,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,197.00000	9,231,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	38.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,197.00000	7,231,000	38.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,197.00000	5,231,000	34.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	27.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,197.00000	3,231,000	27.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		6.00000	5,000	19.14	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,203.00000	1,236,000	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		102.00000	91,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		299.00000	322,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		811.00000	778,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		8.00000	9,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,803.00000	1,769,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		2,803.00000	2,769,000	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,247.00000	9,281,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	38.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,247.00000	7,281,000	38.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,247.00000	5,281,000	34.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	27.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,247.00000	3,281,000	27.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		5.00000	4,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,252.00000	1,285,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		89.00000	79,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		336.00000	360,000	15.64	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		764.00000	731,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		11.00000	12,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,753.00000	1,719,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,753.00000	2,719,000	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,297.00000	9,331,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	38.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,297.00000	7,331,000	38.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	34.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,297.00000	5,331,000	34.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	27.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,297.00000	3,331,000	27.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		4.00000	4,000	19.51	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,301.00000	1,335,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		77.00000	69,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		374.00000	400,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		716.00000	684,000	16.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		13.00000	15,000	16.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,703.00000	1,669,000	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,703.00000	2,669,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,497.00000	9,531,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	39.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,497.00000	7,531,000	39.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,497.00000	5,531,000	35.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,497.00000	3,531,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		3.00000	2,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,500.00000	1,533,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		43.00000	38,000	16.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		540.00000	569,000	16.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		534.00000	503,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		31.00000	34,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,503.00000	1,469,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,503.00000	2,469,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,447.00000	9,481,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,447.00000	7,481,000	39.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,447.00000	5,481,000	35.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,447.00000	3,481,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3.00000	3,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,450.00000	1,484,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		50.00000	44,000	16.37	0.00	0	7,407.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		497.00000	525,000	16.37	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		579.00000	547,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		26.00000	28,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,553.00000	1,519,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,553.00000	2,519,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		2.00000	2,000	20.81	0.00	0	3,185.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,649.00000	1,683,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,547.00000	9,581,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	39.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,547.00000	7,581,000	39.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,547.00000	5,581,000	35.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,547.00000	3,581,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		2.00000	2,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,549.00000	1,583,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		37.00000	33,000	16.74	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		584.00000	614,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		491.00000	461,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		38.00000	42,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,453.00000	1,419,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,453.00000	2,419,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		4.00000	3,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,351.00000	1,384,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,897.00000	8,931,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,897.00000	6,931,000	38.32	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,897.00000	4,931,000	33.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,897.00000	2,931,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		13.00000	12,000	18.04	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		910.00000	943,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		231.00000	208,000	14.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		128.00000	139,000	14.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,105.00000	1,071,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,103.00000	2,069,000	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,103.00000	3,069,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,947.00000	8,981,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	38.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,947.00000	6,981,000	38.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,947.00000	4,981,000	33.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,947.00000	2,981,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		11.00000	10,000	18.22	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		958.00000	991,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		201.00000	180,000	14.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		148.00000	161,000	14.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,055.00000	1,021,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,053.00000	2,019,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,053.00000	3,019,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,347.00000	9,381,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	38.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,347.00000	7,381,000	38.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	35.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,347.00000	5,381,000	35.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,347.00000	3,381,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		67.00000	59,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		414.00000	440,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		670.00000	637,000	16.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		17.00000	18,000	16.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,653.00000	1,619,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,653.00000	2,619,000	22.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	22.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,397.00000	9,431,000	39.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,397.00000	7,431,000	38.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	35.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,397.00000	5,431,000	35.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,397.00000	3,431,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		3.00000	3,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,400.00000	1,434,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		58.00000	51,000	16.19	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		455.00000	482,000	16.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		624.00000	592,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		21.00000	23,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,603.00000	1,569,000	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,603.00000	2,569,000	22.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	22.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,097.00000	8,131,000	39.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,097.00000	6,131,000	37.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,097.00000	4,131,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,098.00000	2,132,000	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,903.00000	3,869,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,148.00000	2,182,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	22.77	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,547.00000	2,581,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,247.00000	2,281,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,597.00000	2,631,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		15.00000	14,000	17.85	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		862.00000	895,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,948.00000	1,982,000	21.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	21.91	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		675.00000	705,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		28.00000	24,000	17.11	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,848.00000	1,882,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		1.00000	1,000	21.55	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		21.00000	18,000	17.48	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		768.00000	799,000	17.48	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,048.00000	2,082,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	22.34	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		629.00000	659,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		32.00000	28,000	16.93	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.01660	7.05190		14.90	6,335,989.80	903	54,982.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		73.00000	71,000	19.04	0.00	0	33,350.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		1,021.00000	1,054,000	19.04	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		69.00000	67,000	19.25	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,067.00000	1,100,000	19.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		78.00000	75,000	18.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		976.00000	1,008,000	18.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,489.00000	1,523,000	21.12	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		41.00000	40,000	21.12	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,450.00000	3,485,000	24.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		2.00000	2,000	24.01	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		440.00000	464,000	16.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		192.00000	181,000	16.14	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,393.00000	1,428,000	20.70	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		45.00000	45,000	20.70	6,750.00	150	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		592.00000	619,000	16.97	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		144.00000	136,000	16.97	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		632.00000	660,000	17.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		134.00000	127,000	17.18	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		673.00000	702,000	17.38	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		125.00000	119,000	17.38	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		405.00000	428,000	15.93	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		207.00000	195,000	15.93	0.00	0	7,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.11390	7.14940		15.09	4,752,085.20	668	15,118.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		256.00000	245,000	16.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		557.00000	581,000	16.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		242.00000	232,000	16.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		593.00000	618,000	16.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		270.00000	258,000	16.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		521.00000	544,000	16.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		612.00000	586,000	14.98	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		163.00000	172,000	14.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.22060	7.25610		15.34	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		223.00000	216,000	17.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,017.00000	1,045,000	17.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		215.00000	208,000	18.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,059.00000	1,087,000	18.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		232.00000	225,000	17.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		976.00000	1,004,000	17.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.17670	9.21070		18.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,534.00000	1,521,000	18.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,523.00000	1,544,000	18.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,518.00000	1,505,000	18.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,557.00000	1,578,000	18.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,550.00000	1,537,000	18.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,489.00000	1,510,000	18.44	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.02180	11.08360		13.89	473,937.40	43	22,638.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		59.00000	51,000	16.01	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		875.00000	929,000	16.01	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		831.00000	884,000	15.89	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		65.00000	56,000	15.89	0.00	0	50.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future			11.17000	11.23350		14.08	3,351,000.00	300	22,861.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		233.00000	216,000	15.45	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		800.00000	846,000	15.45	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		221.00000	205,000	15.56	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		838.00000	885,000	15.56	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		245.00000	227,000	15.35	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		762.00000	807,000	15.35	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		550.00000	590,000	14.72	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		333.00000	310,000	14.72	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,427.00000	1,481,000	17.04	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		110.00000	101,000	17.04	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		957.00000	1,006,000	15.88	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		190.00000	176,000	15.88	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.31590	11.38050		14.09	0.00	0	1,510.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		367.00000	346,000	15.08	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		837.00000	880,000	15.08	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		353.00000	333,000	15.17	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		873.00000	917,000	15.17	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		382.00000	360,000	14.99	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		802.00000	844,000	14.99	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08460	0.08450		16.39	846.00	10	131.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		204.00000	207,000	18.73	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		354.00000	347,000	18.73	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		37.00000	38,000	22.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,187.00000	1,178,000	22.62	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		869.00000	878,000	17.00	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		19.00000	18,000	17.00	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08590	0.08580		20.30	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		377.00000	383,000	19.27	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		497.00000	493,000	19.27	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		145.00000	154,000	22.46	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,265.00000	1,264,000	22.46	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		959.00000	961,000	16.47	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		79.00000	71,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.63240	9.68650		13.31	4,989,583.20	518	10,469.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,514.00000	10,568,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,514.00000	8,568,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,514.00000	6,568,000	31.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	26.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,514.00000	4,568,000	26.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	20.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,515.00000	2,569,000	20.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		8.00000	7,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,522.00000	1,575,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		70.00000	63,000	14.89	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		584.00000	631,000	14.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		540.00000	497,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		54.00000	65,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,488.00000	1,434,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		2.00000	2,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	20.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,365.00000	2,419,000	20.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,564.00000	10,618,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,564.00000	8,618,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,564.00000	6,618,000	31.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	26.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,564.00000	4,618,000	26.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	20.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,565.00000	2,619,000	20.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		7.00000	6,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,571.00000	1,624,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		63.00000	56,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		627.00000	674,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		500.00000	458,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		64.00000	76,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,439.00000	1,385,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		3.00000	3,000	15.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,264.00000	11,318,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,264.00000	9,318,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,264.00000	7,318,000	32.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,264.00000	5,318,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,264.00000	3,318,000	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		2.00000	2,000	19.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,266.00000	2,320,000	19.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		13.00000	12,000	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,277.00000	1,330,000	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		123.00000	110,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		387.00000	428,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		757.00000	708,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		21.00000	26,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,164.00000	11,218,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,164.00000	9,218,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,164.00000	7,218,000	32.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	28.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,164.00000	5,218,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,164.00000	3,218,000	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		2.00000	2,000	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,166.00000	2,220,000	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		16.00000	14,000	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,180.00000	1,232,000	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		153.00000	137,000	13.88	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		317.00000	355,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		850.00000	799,000	13.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		14.00000	17,000	13.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,314.00000	10,368,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,314.00000	8,368,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,314.00000	6,368,000	31.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	25.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,314.00000	4,368,000	25.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		2.00000	1,000	20.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,316.00000	2,369,000	20.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		12.00000	10,000	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,326.00000	1,378,000	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		110.00000	98,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		424.00000	466,000	14.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		712.00000	664,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		26.00000	32,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,688.00000	1,634,000	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		2.00000	2,000	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,414.00000	10,468,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,414.00000	8,468,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,414.00000	6,468,000	31.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,414.00000	4,468,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	20.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,415.00000	2,469,000	20.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		9.00000	8,000	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,423.00000	1,476,000	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		88.00000	78,000	14.60	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		502.00000	546,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		624.00000	578,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		38.00000	46,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,588.00000	1,534,000	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		2.00000	2,000	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,714.00000	10,768,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,714.00000	8,768,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,714.00000	6,768,000	31.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	26.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,714.00000	4,768,000	26.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	21.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,715.00000	2,769,000	21.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		5.00000	4,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,719.00000	1,772,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		45.00000	40,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		759.00000	808,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		388.00000	352,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		102.00000	120,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,290.00000	1,236,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		4.00000	4,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,864.00000	10,918,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,864.00000	8,918,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,864.00000	6,918,000	32.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,864.00000	4,918,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,865.00000	2,919,000	21.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		4.00000	3,000	18.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,868.00000	1,921,000	18.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		32.00000	28,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		896.00000	946,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		291.00000	261,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		155.00000	179,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,141.00000	1,087,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		5.00000	5,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,164.00000	10,218,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,164.00000	8,218,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,164.00000	6,218,000	31.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	25.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,164.00000	4,218,000	25.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,837.00000	1,783,000	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,214.00000	10,268,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,214.00000	8,268,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,214.00000	6,268,000	31.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	25.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,214.00000	4,268,000	25.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		2.00000	2,000	19.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,216.00000	2,270,000	19.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		15.00000	13,000	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,229.00000	1,281,000	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		137.00000	123,000	14.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		351.00000	391,000	14.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		803.00000	753,000	13.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		17.00000	21,000	13.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,787.00000	1,733,000	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,264.00000	10,318,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,264.00000	8,318,000	33.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,264.00000	6,318,000	31.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	25.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,264.00000	4,318,000	25.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,738.00000	1,684,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		2.00000	2,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		670.00000	718,000	15.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		56.00000	50,000	15.18	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		262.00000	234,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		176.00000	202,000	13.32	0.00	0	750.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		461.00000	421,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		75.00000	89,000	13.42	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.75960	9.81560		13.64	4,879,800.00	500	12,157.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		353.00000	333,000	13.78	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		337.00000	373,000	13.78	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		333.00000	314,000	13.93	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		367.00000	404,000	13.93	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		378.00000	353,000	13.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		312.00000	343,000	13.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		203.00000	227,000	13.58	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		519.00000	487,000	13.58	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		760.00000	806,000	15.53	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		176.00000	166,000	15.53	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		841.00000	889,000	15.82	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		157.00000	149,000	15.82	0.00	0	4,508.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.88440	9.94130		13.83	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		514.00000	489,000	13.78	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		373.00000	405,000	13.78	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		489.00000	465,000	13.81	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		398.00000	431,000	13.81	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		540.00000	514,000	13.76	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		349.00000	380,000	13.76	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			371.44700	372.18900			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			342.55200	343.25300			0.00	0	1,297.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/02/2011	Index Future			347.77300	348.48500			0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future			6.75360	6.78580		10.67	101,304.00	15	14,610.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Call		79.00000	69,000	11.12	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Put		193.00000	215,000	11.12	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Put		228.00000	252,000	11.27	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Call		64.00000	56,000	11.27	0.00	0	200.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future			6.76990	6.79990		11.24	676,990.00	100	631.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Call		253.00000	237,000	11.35	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Put		153.00000	167,000	11.35	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Call		225.00000	210,000	11.29	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Put		175.00000	190,000	11.29	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Call		283.00000	266,000	11.40	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Put		133.00000	146,000	11.40	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future			6.78220	6.81380		11.49	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Call		345.00000	327,000	11.58	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Put		181.00000	195,000	11.58	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Call		316.00000	299,000	11.56	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Put		202.00000	217,000	11.56	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Call		375.00000	357,000	11.60	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Put		161.00000	175,000	11.60	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future			6.78400	6.81350		11.82	0.00	0	149.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Call		396.00000	380,000	11.81	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Put		233.00000	246,000	11.81	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Call		369.00000	353,000	11.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		256.00000	269,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		424.00000	408,000	11.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		211.00000	224,000	11.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.32990	7.35070		12.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		874.00000	845,000	12.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		823.00000	815,000	12.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		852.00000	829,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		851.00000	849,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		896.00000	868,000	12.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		795.00000	788,000	12.53	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.79450	6.83950		11.96	33,972.50	5	806.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		10.00000	7,000	16.09	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		871.00000	913,000	16.09	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		8.00000	6,000	16.32	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		919.00000	962,000	16.32	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		11.00000	8,000	15.86	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		822.00000	864,000	15.86	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.87370	6.91990		10.89	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		153.00000	133,000	11.50	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		283.00000	309,000	11.50	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		138.00000	119,000	11.65	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		318.00000	345,000	11.65	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		171.00000	149,000	11.34	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		251.00000	275,000	11.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	13/12/2010	Foreign Exchange Future			7.20010	7.19730		15.33	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		276.00000	274,000	15.67	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		129.00000	124,000	15.67	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		245.00000	243,000	15.56	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		148.00000	143,000	15.56	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		308.00000	307,000	15.78	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		111.00000	107,000	15.78	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.30770	7.30610		14.69	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		310.00000	309,000	14.66	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		254.00000	251,000	14.66	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		285.00000	284,000	14.69	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		279.00000	276,000	14.69	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		336.00000	335,000	14.63	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		230.00000	227,000	14.63	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			150.65200	150.72600			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			152.87700	152.95200			0.00	0	0.00
GOVI On	04/11/2010	GOVI			343.10500	343.78000			0.00	0	160.00
GOVI On	04/11/2010	GOVI	329.00	Call		147,800.00000	141,050,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Call		147,700.00000	140,950,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	328.99	Call		147,900.00000	141,150,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	04/11/2010	Index Future			398.22100	398.07600			3,982,210.00	1	509.00
ILBI	On	03/02/2011	Index Future			404.26500	404.11800			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.03300	6.03300			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.00100	6.00100			0.00	0	2,500.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.93500	5.93500			0.00	0	2,500.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.91300	5.91300			0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.90100	5.90100			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.89900	5.89900			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.99500	5.99500			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.19800	6.19800			0.00	0	6,200.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.36400	6.36400			0.00	0	5,200.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.57600	6.57600			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F	On 20/06/2012	Jibar Tradeable Future			6.83800	6.83800			0.00	0	0.00
JIBAR F	On 19/09/2012	Jibar Tradeable Future			6.89100	6.89100			0.00	0	2,500.00
JN02	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	04/11/2010	Index Future			339.19700	340.03600			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			344.36700	345.21900			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.29900	7.28400		4.25	0.00	0	4,806.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,483.00000	5,413,000	4.88	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.88	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		5,701.00000	5,632,000	4.90	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.90	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,264.00000	5,194,000	4.85	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1.00000	0,000	4.85	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		238.00000	248,000	4.38	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,235.00000	1,175,000	4.38	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.38400	7.36800		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,788.00000	2,731,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		479.00000	492,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,957.00000	2,898,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		434.00000	445,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,623.00000	2,567,000	4.53	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		529.00000	543,000	4.53	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.47100	7.45500		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,323.00000	2,278,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,106.00000	1,127,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,455.00000	2,409,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,033.00000	1,054,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,195.00000	2,151,000	4.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.70	Put		1,183.00000	1,206,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,070.00000	2,027,000	4.37	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,264.00000	1,287,000	4.37	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.05100	8.01200		10.75	76,810,925.50	610	17,532.00
R186	On	04/11/2010	Bond Future	9.25	Call		11,936.00000	11,532,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3.00000	3,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		12,381.00000	11,976,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2.00000	2,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		11,489.00000	11,085,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3.00000	4,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		61.00000	70,000	12.09	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		7,391.00000	6,996,000	12.09	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			8.10700	8.06600		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		9,627.00000	9,259,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		598.00000	648,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		10,028.00000	9,655,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		544.00000	589,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		9,229.00000	8,865,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		658.00000	712,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,958.00000	5,225,000	10.68	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,663.00000	1,512,000	10.68	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.16600	8.12300		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		8,176.00000	7,859,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,101.00000	2,215,000	12.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.80	Call		8,521.00000	8,197,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,981.00000	2,088,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		7,836.00000	7,524,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,229.00000	2,348,000	12.15	0.00	0	0.00
R189	On	04/11/2010	Bond Future			209.64998	209.77907			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Put		104,539.00000	104,533,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		104,415.00000	104,409,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		104,664.00000	104,657,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			230.22084	230.64669			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		124,018.00000	124,013,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		123,401.00000	123,397,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Put		124,638.00000	124,633,000		0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.16100	7.15200		4.00	0.00	0	1,262.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,760.00000	4,727,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		4,931.00000	4,899,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.44	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Call		4,588.00000	4,556,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	1,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,354.00000	1,321,000	4.11	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		99.00000	99,000	4.11	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		324.00000	328,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		679.00000	651,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,030.00000	2,997,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		4.00000	4,000	4.33	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,529.00000	1,554,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		56.00000	49,000	3.81	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.23800	7.22800		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,817.00000	2,785,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		213.00000	216,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,960.00000	2,928,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		191.00000	193,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,675.00000	2,644,000	4.30	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		238.00000	241,000	4.30	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.32500	7.31400		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,091.00000	2,065,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		701.00000	710,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,203.00000	2,176,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		655.00000	663,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,982.00000	1,956,000	3.92	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		750.00000	759,000	3.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future			168.58421	169.11502			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		104,624.00000	104,617,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		103,770.00000	103,764,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		105,486.00000	105,480,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.80400	7.76400		6.25	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		7,538.00000	7,326,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		7,779.00000	7,567,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		7,296.00000	7,083,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.88800	7.84700		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,806.00000	3,636,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		517.00000	558,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,007.00000	3,834,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		472.00000	510,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,610.00000	3,443,000	7.04	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		569.00000	612,000	7.04	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.97400	7.93000		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,923.00000	2,782,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,350.00000	1,427,000	6.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.30	Call		3,084.00000	2,940,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,268.00000	1,342,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,765.00000	2,629,000	6.57	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,436.00000	1,518,000	6.57	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.89100	7.86200		7.25	0.00	0	2,242.00
R204	On	04/11/2010	Bond Future	9.25	Call		7,845.00000	7,672,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		8,112.00000	7,940,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		7,576.00000	7,404,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		0.00000	1,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Call		6,492.00000	6,320,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Put		1.00000	2,000	8.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.96600	7.93500		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,885.00000	3,743,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		683.00000	720,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,102.00000	3,958,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		623.00000	658,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,672.00000	3,533,000	8.14	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		748.00000	788,000	8.14	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.04600	8.01300		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,016.00000	3,885,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,326.00000	1,381,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,208.00000	4,075,000	7.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.55	Put		1,248.00000	1,300,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,826.00000	3,699,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,408.00000	1,467,000	7.89	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.99000	6.97600		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,213.00000	4,174,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		4,348.00000	4,308,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		4,079.00000	4,039,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		866.00000	830,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		92.00000	96,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,856.00000	2,816,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		1.00000	1,000	3.34	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		752.00000	779,000	2.92	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		108.00000	95,000	2.92	0.00	0	450.00
R206	On	03/02/2011	Bond Future			7.06700	7.05100		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,546.00000	2,506,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		89.00000	91,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,661.00000	2,621,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		76.00000	78,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,430.00000	2,391,000	3.30	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		100.00000	103,000	3.30	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.16500	7.14700		3.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.50	Call		1,439.00000	1,409,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		590.00000	604,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,520.00000	1,489,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		552.00000	564,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,362.00000	1,333,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		633.00000	647,000	3.06	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.99000	7.95500		8.25	0.00	0	800.00
R207	On	04/11/2010	Bond Future	9.25	Call		7,667.00000	7,449,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		7,946.00000	7,728,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,386.00000	7,168,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1.00000	1,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Call		8,503.00000	8,284,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Put		1.00000	0,000	9.28	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.06000	8.02400		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		4,786.00000	4,601,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		488.00000	523,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,026.00000	4,839,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		442.00000	474,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,548.00000	4,367,000	8.96	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		538.00000	577,000	8.96	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.13600	8.09900		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,945.00000	3,797,000	8.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.50	Put		1,598.00000	1,670,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,141.00000	3,990,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,507.00000	1,575,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,753.00000	3,609,000	8.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,695.00000	1,770,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.01900	7.98900		9.00	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		7,830.00000	7,633,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,122.00000	7,925,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		7,537.00000	7,340,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1.00000	1,000	10.16	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.08500	8.05400		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,953.00000	4,787,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		607.00000	640,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,201.00000	5,032,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		553.00000	583,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,708.00000	4,545,000	10.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		665.00000	701,000	10.05	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.15300	8.12100		9.25	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,014.00000	3,878,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,663.00000	1,728,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,221.00000	4,081,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,565.00000	1,627,000	9.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.45	Call		3,812.00000	3,680,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,766.00000	1,836,000	9.74	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.04700	8.00200		14.25	0.00	0	23,873.00
R209	On	04/11/2010	Bond Future	9.00	Call		8,391.00000	7,983,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		11.00000	13,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		8,771.00000	8,362,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		8.00000	10,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		8,009.00000	7,601,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		15.00000	17,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		4,534.00000	4,156,000	15.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		169.00000	201,000	15.65	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		523.00000	612,000	15.19	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		2,745.00000	2,424,000	15.19	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		10,263.00000	9,853,000	16.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		2.00000	3,000	16.97	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		2,812.00000	3,116,000	14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		451.00000	344,000	14.25	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.08900	8.04300		15.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		8,566.00000	8,202,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		573.00000	624,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		8,899.00000	8,530,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		523.00000	570,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		8,234.00000	7,874,000	16.77	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		626.00000	682,000	16.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2011	Bond Future			8.13200	8.08500		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		5,877.00000	5,591,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,280.00000	2,414,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		6,160.00000	5,867,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,146.00000	2,274,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		5,599.00000	5,319,000	15.80	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,421.00000	2,562,000	15.80	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.17100	8.12300		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		6,626.00000	6,351,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,375.00000	3,526,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		6,913.00000	6,632,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,247.00000	3,392,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6,345.00000	6,075,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,513.00000	3,669,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		15,867.00000	15,487,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		925.00000	971,000	20.00	0.00	0	0.00
R210	On	04/11/2010	Bond Future			125.87523	125.86161			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		91,302.00000	91,302,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		90,663.00000	90,663,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		91,946.00000	91,946,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			102.16747	102.74807			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		95,649.00000	95,621,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		95,367.00000	95,339,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		95,931.00000	95,903,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.59100	2.49200			0.00	0	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		4,881.00000	3,908,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		5,347.00000	4,374,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		4,413.00000	3,440,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			339.08200	339.73100			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			344.09000	344.74800			0.00	0	0.00

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**Total for Derivatives :** **127,414,100.40**      **6,861**      **1,052,237.00**

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**j-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.25000	6.13000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.30000	7.18000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.97500	7.83000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			208.57700	208.30758			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			229.59100	229.52866			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.24000	7.11500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			169.66400	169.34127			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.71000	7.59000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.83000	7.71000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.03000	6.93000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.94000	7.80000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.97000	7.84000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.95500	7.81000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.04100	125.00635			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			101.84600	101.81865			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.62000	2.62000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>									<b>127,414,100.40</b>	<b>6,861</b>	<b>1,052,237.00</b>	